ECON 419a. Financial Time Series Econometrics

Day / time: T/Th 1:00 -2:15 pm  
Course Type: Undergraduate  
Course term: Fall  
Instructor(s): Xiaohong Chen

This is an advanced lecture/seminar course covers basic univariate and multivariate models and methods used to analyze financial and economic time series data and panel time series data. Topics include: classic linear models; serial dependence, autocorrelation in error variances (ARCH, GARCH); methods that allow for nonlinearity, tail dependence, comovements, conditional value at risk, fat-tails, nonstationarity; vector autoregressive models; factor models; Markov switching, latent factors, measurement errors, stochastic volatility; empirical asset pricing models. The aim of the course is to help students to write their senior essays and to start their own research in economics and finance.

Prerequisites: ECON 117 and 123, or ECON 135 and 136.

Semester offered: Fall  
Undergrad Course Category: Methodology

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